



## **CME Sets New Electronic Eurodollar and E-mini Russell 2000® Trading Records**

### **GLOBEX®-Traded Eurodollar Volume Hits 240,314; E-mini™ Russell 2000® Passes 50,000 Mark for First Time**

CHICAGO, Jan. 29 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME) reported today that Eurodollar trading on its GLOBEX® electronic trading platform hit a new single-day trading record of 240,314 contracts, topping the previous record set Aug. 1 by more than 93,000. The GLOBEX Eurodollar volume represented 13.8 percent of the approximately 1.8 million Eurodollar contracts traded Wednesday.

A new trading record of 55,694 contracts was also set in CME's E-mini™ Russell 2000® equity index contract, surpassing the previous record which had been set the preceding day. The Russell 2000 is the premier measure of small capitalization stocks in the U.S.

Meanwhile, the CME Clearing House, the largest futures clearing facility in the world, reported that it had cleared 10,0048,818 contracts on Wednesday, the first time the Clearing House division cleared more than 10 million contracts in a single day. Included in the total were 2,659,919 contracts from the Chicago Board of Trade, cleared through CME's common clearing link with the exchange. The total also included 3,357,844 TRAKRS contracts, mainly associated with the launch of a new product.

Chicago Mercantile Exchange Inc. ( [www.cme.com](http://www.cme.com) ) is the largest futures exchange in the United States. As an international marketplace, CME brings together buyers and sellers on its trading floors and GLOBEX® electronic trading platform. CME offers futures and options on futures primarily in four product areas: interest rates, stock indexes, foreign exchange and commodities. The exchange moved about \$1.4 billion per day in settlement payments in 2003 and managed \$37.6 billion in collateral deposits at Dec. 31, 2003, including \$1.5 billion for non-CME products. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE: CME), which is part of the Russell 1000® Index.

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CONTACT: Media, Anita S. Liskey, +1-312-466-4613, or John Holden, +1-312-930-3446, [news@cme.com](mailto:news@cme.com) , or Investors, John Peschier, +1-312-930-8491, all of Chicago Mercantile Exchange Inc. Web site: <http://www.cme.com>

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